



CITY OF AURORA-POLICE MONEY PURCHASE PENSION PLAN

Investment Performance Results
Period ending December 31, 2023

Asset Category	Fund Name	Ticker	Last QTR	YTD	Annualized				Expense Ratio
					1-Year	3-Year	5-Year	10-Year	
Large Cap Value	Dodge & Cox Stock	DOXGX	9.82	17.48	17.48	12.81	13.94	10.45	0.41
	<i>S&P 500 Value</i>		13.63	22.23	22.23	13.10	14.11	10.01	-
Large Cap Core	Fidelity 500 Index	FXAIX	11.69	26.29	26.29	9.99	15.68	12.02	0.02
	<i>S&P 500</i>		11.69	26.29	26.29	10.00	15.69	12.03	-
Large Cap Growth	Harbor Capital Appreciation Retirement	HNACX	16.31	53.86	53.86	3.54	18.00	N/A	0.59
	<i>S&P 500 Growth</i>		10.09	30.03	30.03	6.61	16.23	13.35	-
Mid Cap Value	Vanguard Mid-Cap Growth Index Admiral	VMGMX	13.11	23.14	23.14	1.82	13.70	10.12	0.07
	<i>CRSP U.S. Mid Cap Growth TR Index</i>		13.13	23.20	23.20	1.86	13.75	10.17	-
Small Cap Value	American Beacon Small Cp Val Inst	AASRX	8.12	12.89	12.89	10.09	11.39	7.08	0.77
	<i>Russell 2000 Value</i>		15.26	14.65	14.65	7.94	10.00	6.76	-
Small Cap Core	Vanguard Small Cap Growth Index I	VSGIX	13.15	21.44	21.44	-2.77	10.55	7.87	0.06
	<i>CRSP U.S. Small Cap Growth TR Index</i>		13.12	21.28	21.28	-2.83	10.51	7.82	-
Domestic Equity	Vanguard Total Stock Mkt Idx I	VITSX	12.17	26.02	26.02	8.44	15.08	11.44	0.03
	<i>CRSP US Total Market</i>		12.14	25.98	25.98	8.44	15.08	11.44	-
International Value	Oakmark International Investor	OAYIX	8.70	18.81	18.81	3.00	7.32	3.34	0.86
	<i>MSCI EAFE Value</i>		8.22	18.95	18.95	7.59	7.08	3.16	-
International Equity	Vanguard Developed Markets Index Admiral	VTMGX	11.12	17.67	17.67	3.55	8.36	4.54	0.07
	<i>Vanguard Spliced Dev ex U.S. Index (Net)</i>		10.83	17.97	17.97	3.58	8.38	4.56	-
International Growth	American Funds Europacific Growth	REGX	10.37	16.05	16.05	-2.66	8.04	4.90	0.47
	<i>MSCI EAFE Growth</i>		12.75	17.97	17.97	0.59	9.18	5.53	-
Emerging Markets	Invesco Developing Mkts	ODVIX	7.04	11.54	11.54	-8.01	2.67	1.90	0.84
	<i>MSCI Emerging Markets</i>		10.80	17.71	17.71	3.37	8.16	4.32	-
Core Fixed Income	Metropolitan West Total Return Bd Plan	MWTSX	7.54	6.07	6.07	-3.64	1.31	1.91	0.37
	<i>Bloomberg US Agg Bond</i>		6.82	5.53	5.53	-3.31	1.10	1.81	-
Fixed Income	PIMCO Income	PIMIX	5.89	9.32	9.32	1.12	3.41	4.45	0.62
	<i>Bloomberg US Agg Bond</i>		6.82	5.53	5.53	-3.31	1.10	1.81	-
Stable Value	Empower Select Guaranteed Interest	N/A	0.56	2.18	2.18	1.99	2.02	N/A	0.73
	<i>Ryan 3 Yr GIC Master</i>		0.75	2.47	2.47	1.90	2.08	1.75	-
Guaranteed Withdrawal	Empower SF Balanced Trust	MXCJX	5.87	10.01	10.01	1.69	7.26	N/A	0.16
	<i>SF Balanced Trust Custom Index</i>		9.59	14.07	14.07	3.15	7.97	6.34	-
Master Limited Partner	Tortoise Energy Infrastructure	TORIX	5.65	14.19	14.19	25.23	10.39	3.44	0.93
	<i>Alerian Midstream Energy Index</i>		6.45	14.02	14.02	24.25	12.76	4.99	-
Real Estate	Principal US Property Account								1.10
	<i>NCREIF ODCE</i>		-1.99	-7.63	-12.21	7.08	5.62	8.14	-
Hedged Fund of Fund	Goldman Sachs Absolute Return Tracker	GARUX	4.37	10.83	10.83	3.42	4.91	3.48	0.71
	<i>Wilshire Liquid Alternative Multi-Strategy Index</i>		0.92	4.54	4.54	1.07	2.17	1.15	-
Hedged Fund of Fund	iMGP Alt Strategies	MASFX	3.40	5.91	5.91	-0.16	2.80	2.58	1.39
	<i>Wilshire Liquid Alternative Multi-Strategy Index</i>		0.92	4.54	4.54	1.07	2.17	1.15	-

Investment performance results shown above represent past performance and are not indicative of future results. Figures shown in the column titled "Standard Deviation" represent the 5-year standard deviation. Please read the information contained in the applicable fund prospectuses carefully before investing money. Source: Innovest Portfolio Solutions LLC



**CITY OF AURORA-POLICE
MONEY PURCHASE PENSION PLAN**

**Investment Performance Results
Period ending December 31, 2023**

Asset Category	Portfolio Name	Last QTR	YTD	Annualized					Expense Ratio*
				1-Year	3-Year	5-Year	10-Year	Since Inception	
Portfolio	Aurora Police Retirement Income Portfolio	5.18	7.85	7.85	1.75	4.51	3.15	4.15	0.40%
	<i>Retirement Income Custom Benchmark</i>	5.10	7.14	7.14	2.41	4.40	3.17	3.58	
Portfolio	Aurora Police 2000 Portfolio	5.79	8.95	8.95	1.75	4.55	3.34	4.46	0.41%
	<i>Target Date 2000 Custom Benchmark</i>	5.70	8.06	8.06	2.43	4.81	3.51	4.05	
Portfolio	Aurora Police 2000R Portfolio	5.78	8.92	8.92	1.74	4.54	3.26	3.99	0.41%
	<i>Target Date 2000-R Custom Benchmark</i>	5.70	8.06	8.06	2.43	4.81	3.51	4.04	
Portfolio	Aurora Police 2010 Portfolio	6.84	10.63	10.63	1.65	5.40	3.65	4.90	0.48%
	<i>Target Date 2010 Custom Benchmark</i>	6.73	9.46	9.46	2.49	5.65	4.02	4.81	
Portfolio	Aurora Police 2010R Portfolio	6.84	10.63	10.63	1.65	5.40	3.66	5.02	0.48%
	<i>Target Date 2010-R Custom Benchmark</i>	6.73	9.46	9.46	2.45	5.63	4.00	5.08	
Portfolio	Aurora Police 2020 Portfolio	7.31	12.12	12.12	2.28	6.25	4.34	5.32	0.48%
	<i>Target Date 2020 Custom Benchmark</i>	7.28	11.07	11.07	3.28	6.55	4.67	5.40	
Portfolio	Aurora Police 2020R Portfolio	7.30	12.06	12.06	2.24	6.22	N/A	5.09	0.48%
	<i>Target Date 2020R Custom Benchmark</i>	7.28	11.49	11.49	3.22	6.69	N/A	5.62	
Portfolio	Aurora Police 2030 Portfolio	8.39	15.42	15.42	3.24	8.29	5.75	6.25	0.49%
	<i>Target Date 2030 Custom Benchmark</i>	8.55	14.31	14.31	4.72	8.67	6.44	6.72	
Portfolio	Aurora Police 2030R Portfolio	8.39	-	-	-	-	-	8.86	0.49%
	<i>Target Date 2030R Custom Benchmark</i>	8.55	-	-	-	-	-	9.26	
Portfolio	Aurora Police 2040 Portfolio	9.65	18.89	18.89	3.83	9.92	6.31	6.49	0.51%
	<i>Target Date 2040 Custom Benchmark</i>	10.05	17.73	17.73	5.65	10.30	7.22	7.20	
Portfolio	Aurora Police 2050 Portfolio	9.97	19.75	19.75	4.23	10.46	6.43	5.48	0.51%
	<i>Target Date 2050 Custom Benchmark</i>	10.38	18.54	18.54	5.96	10.72	7.36	6.02	
Portfolio	Aurora Police 2060 Portfolio	9.95	19.70	19.70	4.18	-	-	8.37	0.51%
	<i>Target Date 2060 Custom Benchmark</i>	10.38	18.53	18.53	5.73	-	-	8.66	

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*The Expense Ratio includes Great West Select Guaranteed Interest's expense. Past performance is no guarantee of future results. Investing involves the risk of loss. The material herein has been prepared for informational purposes only and is not intended to provide, and should not be relied on for investment, tax, accounting, or legal advice. No representation is being made as to whether any investment product, strategy, or security is suitable or appropriate for an investor's particular circumstances. Assumptions, opinions, and forecasts herein constitute our judgment and are subject to change without notice. Innovest is an independent Registered Investment Adviser registered with the Securities and Exchange Commission. This document may also contain returns and valuations from outside sources. While the information contained herein is believed to be true and accurate, Innovest assumes no responsibility for the accuracy of these valuations or return methodologies.